

25/09/2020

Schatz

SCH0Z 08/12/2020

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102309	DBR 1 1/2 02/15/23	15/02/2023	1.500	10/12/2020	10/12/2020	0.910349	0.000	1225.410
DE0001104818	BKO 0 09/16/22	16/09/2022	0.000	10/12/2020	10/12/2020	0.902156	0.000	0.000
DE0001141760	OBL 0 10/07/22	07/10/2022	0.000	10/12/2020	10/12/2020	0.899136	0.000	0.000

SCH1H 08/03/2021

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102309	DBR 1 1/2 02/15/23	15/02/2023	1.500	10/03/2021	10/03/2021	0.919927	0.000	94.521
DE0001102317	DBR 1 1/2 05/15/23	15/05/2023	1.500	10/03/2021	10/03/2021	0.910436	0.000	1228.767
DE0001141778	OBL 0 04/14/23	14/04/2023	0.000	10/03/2021	10/03/2021	0.885038	0.000	0.000

SCH1M 08/06/2021

Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102317	DBR 1 1/2 05/15/23	15/05/2023	1.500	10/06/2021	10/06/2021	0.920245	0.000	106.849
DE0001102325	DBR 2 08/15/23	15/08/2023	2.000	10/06/2021	10/06/2021	0.920359	0.000	1638.356
DE0001141778	OBL 0 04/14/23	14/04/2023	0.000	10/06/2021	10/06/2021	0.898132	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102382	DBR 1 08/15/25	15/08/2025	1.000	10/12/2020	10/12/2020	0.801059	0.000	320.548
DE0001102390	DBR 0 1/2 02/15/26	15/02/2026	0.500	10/12/2020	10/12/2020	0.761030	0.000	408.470
DE0001141828	OBL 0 10/10/25	10/10/2025	0.000	10/12/2020	10/12/2020	0.754571	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102390	DBR 0 1/2 02/15/26	15/02/2026	0.500	10/03/2021	10/03/2021	0.770831	0.000	31.507
DE0001102408	DBR 0 08/15/26	15/08/2026	0.000	10/03/2021	10/03/2021	0.728646	0.000	0.000
DE0001141828	OBL 0 10/10/25	10/10/2025	0.000	10/03/2021	10/03/2021	0.765490	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102390	DBR 0 1/2 02/15/26	15/02/2026	0.500	10/06/2021	10/06/2021	0.780980	0.000	157.534
DE0001102408	DBR 0 08/15/26	15/08/2026	0.000	10/06/2021	10/06/2021	0.739426	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001102473	DBR 0 08/15/29	15/08/2029	0.000	10/12/2020	10/12/2020	0.603058	0.000	0.000
DE0001102499	DBR 0 02/15/30	15/02/2030	0.000	10/12/2020	10/12/2020	0.585618	0.000	0.000
DE0001102507	DBR 0 08/15/30	15/08/2030	0.000	10/12/2020	10/12/2020	0.568922	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001030708	DBR 0 08/15/30	15/08/2030	0.000	10/03/2021	10/03/2021	0.577156	0.000	0.000
DE0001102499	DBR 0 02/15/30	15/02/2030	0.000	10/03/2021	10/03/2021	0.594076	0.000	0.000
DE0001102507	DBR 0 08/15/30	15/08/2030	0.000	10/03/2021	10/03/2021	0.577156	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
DE0001030708	DBR 0 08/15/30	15/08/2030	0.000	10/06/2021	10/06/2021	0.585695	0.000	0.000
DE0001102499	DBR 0 02/15/30	15/02/2030	0.000	10/06/2021	10/06/2021	0.602865	0.000	0.000
DE0001102507	DBR 0 08/15/30	15/08/2030	0.000	10/06/2021	10/06/2021	0.585695	0.000	0.000

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/09/2020	30/09/2020	1.023227	11.612	987.022
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/09/2020	30/09/2020	1.062577	12.978	1103.142
GB00BJMHB534	UKT 0 7/8 10/22/29	22/10/2029	0.875	01/09/2020	30/09/2020	0.762730	2.391	313.183
GB00BL68HH02	UKT 0 3/8 10/22/30	22/10/2030	0.375	01/09/2020	30/09/2020	0.700271	1.025	112.705

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/12/2020	07/12/2020	1.022898	11.612	-81.284
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	08/12/2020	31/12/2020	1.022898	11.676	-81.731
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/12/2020	07/12/2020	1.061408	12.978	-90.847
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	08/12/2020	31/12/2020	1.061408	13.049	-91.346
GB00BJMHB534	UKT 0 7/8 10/22/29	22/10/2029	0.875	01/12/2020	31/12/2020	0.768128	2.404	93.750
GB00BL68HH02	UKT 0 3/8 10/22/30	22/10/2030	0.375	01/12/2020	31/12/2020	0.706287	1.030	40.179

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Bond ISIN	Description	Bond Maturity	Coupon %	Delivery Start	Delivery End	Conversion Factor	Daily Interest Accrued	Initial Interest Accrued
GB0004893086	UKT 4 1/4 06/07/32	07/06/2032	4.250	01/03/2021	31/03/2021	1.022449	11.676	969.093
GB00B24FF097	UKT 4 3/4 12/07/30	07/12/2030	4.750	01/03/2021	31/03/2021	1.060101	13.049	1083.104
GB00BL68HH02	UKT 0 3/8 10/22/30	22/10/2030	0.375	01/03/2021	31/03/2021	0.712314	1.030	132.898

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